

A Simplified Proof For The Application Of Freivalds' Technique to Verify Matrix Multiplication

Vamsi Kundeti

Department of Computer Science and Engineering
University of Connecticut
Storrs, CT 06269, USA
{vamsik}@engr.uconn.edu

Abstract. *Fingerprinting* is a well known technique, which is often used in designing Monte Carlo algorithms for verifying identities involving matrices, integers and polynomials. The book by Motwani and Raghavan [1] shows how this technique can be applied to check the correctness of matrix multiplication – check if $AB = C$ where A, B and C are three $n \times n$ matrices. The result is a Monte Carlo algorithm running in time $\Theta(n^2)$ with an exponentially decreasing error probability after each independent iteration. In this paper we give a simple alternate proof addressing the same problem. We also give further generalizations and relax various assumptions made in the proof.

1 Introduction

Fingerprinting or *Freivalds' technique* is a standard method which is often employed in designing Monte Carlo algorithms. Let U be a large universe/set of elements, given any $x, y \in U$ our goal is to check if x and y are the same. Since we need $\Theta(\log(U))$ bits to represent any $x, y \in U$, this means checking if $x = y$ deterministically would need $\Omega(\log(U))$ time. The basic idea behind finger printing is create a random mapping $r : U \rightarrow V$ such that $|V| \ll |U|$, and verify if $V(x) = V(y)$. However it should be clear that $V(x) = V(y)$ does not necessarily mean $x = y$ – in fact the goal is to find a V such the *error probability* $P[V(x) = V(y)|x = y]$ is very small. Once we prove that our *error probability* is bounded by some constant, a Monte Carlo algorithm is clearly immediate. Motwani and Raghavan [1] applied this technique to check the correctness of matrix multiplication, we state the as follows. Given three $n \times n$ matrices A, B and C check if $AB = C$. Clearly a simple deterministic algorithm takes $\Theta(n^3)$ time. Firstly In this paper we give a simple alternate proof for the Theorem-7.2 presented in [1], secondly we relax various constraints and give a much general proof.

2 Our Proofs

We first give a simple and alternative proof for Theorem-7.2 in [1]. Later in Theorem 2 we show that the assumption on the *uniformness* is not necessary.

Theorem 1. *Let A, B and C be three $n \times n$ matrices such that $AB \neq C$. Let $\mathbf{r} \in \{0,1\}^n$ is a random vector from a uniform distribution. Then $P[AB\mathbf{r} = C\mathbf{r}|AB \neq C] \leq 1/2$*

Proof. Let X be a $n \times n$ matrix and $\mathbf{x}_1, \mathbf{x}_2 \dots \mathbf{x}_n$ be the column vectors of X . Then $X\mathbf{r} = \sum_{i=1}^n r_i \mathbf{x}_i$. This means that multiplying a vector with a matrix is linear combination of the columns, the coefficient r_i is the i^{th} component of \mathbf{r} . Since \mathbf{r} is a boolean and r_i acts as an indicator variable on the selection of column \mathbf{x}_i . So if \mathbf{r} is chosen from a uniform distribution $P[r_i = 0] = P[r_i = 1] = 1/2$.

Now let $D = AB$ and $\mathbf{d}_1, \mathbf{d}_2 \dots \mathbf{d}_n$ be the column vectors of D , similarly let $\mathbf{c}_1, \mathbf{c}_2 \dots \mathbf{c}_n$ be the column vectors of C . Let $Y = \{\mathbf{d}_j | \mathbf{d}_j \neq \mathbf{c}_j\}$, clearly $|Y| \geq 1$ since $C \neq D$. Then $P[AB\mathbf{r} = C\mathbf{r}|AB \neq C] = \prod_{\mathbf{d}_i \notin Y} P[r_i] = (1/2)^{n-|Y|} \leq 1/2$ since $1 \leq |Y| \leq n-1$. Intuitively this means we select our random vector \mathbf{r} such that $r_i = 0$ for all $d_i \in Y$, such a selection will always ensure $AB\mathbf{r} = C\mathbf{r}$ even though $AB \neq C$.

Theorem 2. *Let A, B and C be three $n \times n$ matrices. Let $\mathbf{r}' = [r_1, r_2 \dots r_n]$ any vector with each component r_i is a i.i.d random variable $r_i \sim f(r)$. Then $P[AB\mathbf{r} = C\mathbf{r}|AB \neq C] \leq f(r)$. Where $f(r)$ is an arbitrary probability density/distribution function.*

Proof. Continuing with the proof of Theorem- 1 , $P[AB\mathbf{r} = C\mathbf{r}|AB \neq C] = \prod_{\mathbf{d}_i \notin Y} P[r_i] \leq f(r)$.

Corollary 1. *There always exists an $\Theta(n^2)$ time Monte Carlo algorithm with exponentially decreasing error probability, for the problem to check if $AB = C$.*

3 Conclusions

We give a simple and alternate proof for the proof given by Motwani [1], to verify if $AB = C$ using a Monte Carlo algorithm. We also relax uniformness assumption made by the proof.

References

1. Motwani, R., Raghavan, P.: Randomized Algorithms. Cambridge (1995)